

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 11, 2019
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Ksh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												October 11, 2019
TWO YEAR BONDS												
F30 1/2019/19Y	KE500000933	28-Jun-19	28-Jun-21	472	23,374.63	Fixed	10.7000				101.1773	
FIVE YEAR BONDS												
F30 1/2019/5Y	(Re-opened) KE500000042	28-Jun-19	22-Jun-20	255	30,996.05	Fixed	13.1800				103.6338	
F30 2/2019/5Y	KE500000039	30-Nov-19	23-Nov-20	409	30,873.05	Fixed	13.9300				105.8600	
F30 1/2019/5Y	KE500000458	25-Apr-18	19-Apr-21	556	19,544.30	Fixed	14.3380				106.4648	
F30 2/2019/5Y	KE500000107	25-Jul-18	19-Jul-21	547	25,399.30	Fixed	14.9890				107.4712	
F30 3/2019/5Y	KE500000436	26-Sep-18	20-Sep-21	1,111	23,053.05	Fixed	13.1100				105.7613	
F30 1/2017/5Y	KE500000734	28-Aug-17	22-Aug-20	1,048	12,112.20	Fixed	12.4690				107.6538	
F30 2/2017/5Y	KE500000794	23-Oct-17	17-Oct-20	1,102	13,024.64	Fixed	12.5170				106.8100	
F30 1/2018/5Y	KE500000818	28-Mar-18	20-Mar-21	1,256	30,759.55	Fixed	12.2090				106.9611	
F30 1/2018/5Y	KE500000947	28-Feb-19	19-Feb-24	1,596	20,993.62	Fixed	13.3500				105.1270	
F30 2/2018/5Y	KE500000196	13-May-19	6-May-24	1,669	36,210.15	Fixed	10.8700				103.7863	
TEN YEAR BONDS												
F30 1/2010/10Y	(Re-opened) KE500000038	28-Apr-16	13-Apr-20	195	19,394.15	Fixed	8.7300				99.5116	
F30 2/2010/10Y	(Re-opened) KE100000196	1-Nov-10	19-Oct-20	374	18,849.90	Fixed	9.3070				99.5712	
F30 1/2012/10Y	(Re-opened) KE200000038	28-Jun-12	13-Jun-22	376	36,273.70	Fixed	12.7090				105.3868	
F30 1/2013/10Y	(Re-opened) KE500000607	1-Jul-13	19-Jun-23	1,347	39,448.20	Fixed	12.3700				108.0750	
F30 1/2014/10Y	(Re-opened) KE300000880	26-May-15	15-Jan-24	1,567	35,852.15	Fixed	11.1800				109.0960	
F30 1/2016/10Y	KE500000638	28-Aug-16	17-Aug-26	3,500	19,308.45	Fixed	10.0900				111.7155	
F30 1/2017/10Y	KE500000737	11-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9690				109.3700	
F30 1/2018/10Y	KE500000792	27-Aug-18	14-Aug-28	3,230	40,606.85	Fixed	12.6880	11.9250	107.9164	106.3132	107.0007	500,000,000
F30 2/2018/10Y	KE500000761	17-Dec-18	4-Oct-28	3,342	26,158.95	Fixed	12.5500				105.2461	
F30 1/2018/10Y	KE500000963	28-Feb-19	12-Feb-29	3,412	32,808.00	Fixed	12.4380				104.1114	
F30 2/2018/10Y	KE500000987	15-Apr-19	2-Apr-29	3,491	51,338.72	Fixed	13.3900				103.3360	
F30 3/2018/10Y	KE500000407	19-Aug-19	6-Aug-29	3,587	40,014.80	Fixed	11.5170				103.8938	
FIFTEEN YEAR BONDS												
F30 1/2007/15Y	KE100000135	26-Mar-07	7-Mar-22	878	3,654.60	Fixed	14.5000				102.3850	
F30 2/2007/15Y	KE100000132	26-Jun-07	6-Jun-22	869	33,646.84	Fixed	13.5000				109.7235	
F30 2/2007/15Y	(Re-opened) KE100000180	26-Nov-07	2-Nov-22	1,163	33,666.10	Fixed	12.5000				107.1242	
F30 1/2008/15Y	KE100000148	31-Mar-08	13-Mar-23	1,459	34,800.90	Fixed	10.8000				107.1662	
F30 1/2008/15Y	KE500000436	26-Oct-09	7-Oct-24	1,820	34,420.45	Fixed	12.5000				109.8200	
F30 1/2011/15Y	KE500000550	26-Sep-11	13-Mar-25	1,877	26,386.25	Fixed	10.6073				105.6073	
F30 2/2011/15Y	(Re-opened) KE500000168	26-Apr-11	8-Sep-25	2,255	51,513.10	Fixed	8.3000				92.4912	
F30 1/2012/15Y	KE500000387	26-Sep-12	6-Sep-27	2,857	46,304.95	Fixed	11.0000				106.1700	
F30 2/2012/15Y	(Re-opened) KE500000370	26-Feb-13	7-Feb-28	3,041	43,138.45	Fixed	11.2500				105.2495	
F30 2/2013/15Y	KE500000386	26-Jun-13	10-Jun-28	3,104	24,051.225	Fixed	10.0000				104.0374	
F30 1/2016/15Y	KE500000842	26-May-18	9-May-31	3,277	30,991.470	Fixed	12.6900				109.6032	
F30 2/2016/15Y	KE500000855	26-Jun-18	9-Jun-30	3,326	15,864.30	Fixed	12.7200				105.4480	
F30 1/2018/15Y	KE500000940	26-Jun-19	9-Jun-34	5,204	14,719.750	Fixed	12.8570				102.9488	
F30 2/2018/15Y	KE500000104	26-Jun-19	26-Jun-34	3,309	19,316.16	Fixed	12.7360				102.2000	
F30 3/2018/15Y	KE500000109	26-Jun-19	19-Jul-34	3,396	50,378.30	Fixed	12.9490				102.8468	
TWENTY YEAR BONDS												
F30 1/2006/20Y	(Re-opened) KE100000149	30-Jun-06	5-Jun-26	3,180	38,145.10	Fixed	13.7500	11.2144	117.5847	113.2038	112.6678	100,000,000
F30 1/2012/20Y	(Re-opened) KE200000176	30-May-11	5-May-31	4,224	3,965.80	Fixed	10.0000				97.8769	
F30 1/2012/20Y	(Re-opened) KE200000260	26-Jun-11	5-Jun-31	4,270	4,470.40	Fixed	10.0000				97.3961	
F30 1/2016/20Y	KE500000654	26-Sep-16	1-Sep-36	6,179	12,761.20	Fixed	14.0000				109.6946	
F30 1/2018/20Y	KE500000825	26-Mar-18	1-Mar-38	6,716	23,063.95	Fixed	13.2000				105.4866	
F30 2/2018/20Y	KE500000865	30-Jun-18	5-Jul-38	6,842	13,820.75	Fixed	13.0000				104.3018	
F30 1/2019/20Y	KE500000984	15-Apr-19	21-Mar-39	7,101	23,694.73	Fixed	12.8730				103.2278	
THIRTY FIVE YEAR BOND												
F30 1/2010/35Y	(Re-opened) KE400000038	28-Jun-10	28-May-35	5,708	20,192.50	Fixed	11.2500				81.2611	
F30 1/2010/35Y	KE500000849	25-Jun-19	25-May-43	8,627	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND												
S30 1/2011/30Y	(Re-opened) KE200000116	28-Feb-11	21-Jan-41	7,773	28,144.70	Fixed	12.0000				84.1774	
INFRASTRUCTURE BONDS												
IFB 1/2009/12Y	KE400000015	23-Feb-09	8-Feb-21	486	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Y	KE400000024	7-Dec-09	22-Nov-21	773	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Y	KE500000042	1-Oct-11	18-Sep-21	1,438	13,881.10	Fixed	12.0000				103.3081	
IFB 1/2013/12Y	KE500000180	30-Sep-13	15-Sep-23	2,598	27,260.35	Fixed	11.0000				104.2001	
IFB 1/2014/12Y	KE500000108	27-Oct-14	12-Oct-26	2,358	30,490.90	Fixed	11.0000				103.9984	
IFB 1/2015/12Y	KE500000100	14-Dec-15	2-Oct-26	1,879	26,113.05	Fixed	11.0000				101.4692	
IFB 1/2016/12Y	KE400000163	30-Mar-16	15-Mar-27	2,712	51,159.20	Fixed	11.0000				108.5599	
IFB 1/2017/12Y	KE500000454	26-May-16	12-Mar-25	2,040	36,100.20	Fixed	10.6400				104.6460	
IFB 1/2018/12Y	KE500000658	24-Oct-18	6-Oct-31	4,378	40,028.65	Fixed	12.0000				106.2023	
IFB 1/2017/15Y	KE500000695	27-Feb-17	12-Feb-26	3,412	14,338.45	Fixed	12.0000				101.6234	
IFB 1/2017/15Y	KE500000798	27-Nov-17	19-Nov-24	1,866	41,462.40	Fixed	12.5000				109.0618	
IFB 1/2018/15Y	KE500000803	28-Jan-18	10-Jan-31	3,440	41,250.34	Fixed	12.5000				109.3868	
IFB 1/2018/20Y	KE500000109	19-Nov-18	25-Oct-38	8,954	19,893.95	Fixed	11.9500				105.5399	
IFB 1/2019/20Y	KE500000763	26-Mar-19	22-Feb-44	8,900	19,303.06	Fixed	12.2000				104.4940	
MAB2017/19	KE500000876	11-Sep-17	15-Sep-20	195	160.00	Fixed	10.0000	100.0000	100.0000	100.0000	100.0000	134,504
MAB2017/19	KE500000720	11-Sep-17	7-Sep-20	332	444.00	Fixed	10.0000	100.0000	100.0000	100.0000	100.0000	60,588
BONDS SELL/BUY BACK TRANSACTIONS												
EXP2019/20Y	KE500000749	30-Jun-19	5-Jun-20	3,100	38,145.10	Fixed	13.7500	11.2144	117.5847	113.2038	112.6678	100,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
F30 1/2012/15Y	KE500000087	24-Sep-12	5-Sep-27	2,887	49,304.95	Fixed	11.0000	10.4400	103.7190	102.9545	99.1790	3,000,000
F30 1/2013/10Y	KE500000963	29-Feb-19	12-Feb-29	3,412	32,808.00	Fixed	12.4380	10.9500	110.1271	108.5053	104.1114	2,000,000
F30 3/2018/10Y	KE500000407	19-Aug-19	6-Aug-29	3,587	40,014.80	Fixed	11.5170	11.0000	104.7091	103.0302	103.8938	9,000,000
IFB 1/2015/12Y	KE500000100	14-Dec-15	2-Oct-26	1,879	26,113.05	Fixed	11.0000	9.0000	106.6873	106.1433	106.5599	1,000,000
IFB 1/2017/12Y	KE500000695	27-Feb-17	12-Feb-26	3,412	14,338.45	Fixed	12.0000	8.8800	113.2947	108.1009	111.6234	1,200,000
IFB 1/2017/15Y	KE500000798	27-Nov-17	19-Nov-24	1,866	41,462.40	Fixed	12.5000	10.9500	106.3423	107.7628	109.0618	2,500,000
CORPORATE BONDS												
CENTURY BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES												
CTBIB.BD.08.05.2017.5	KE500000078	19-Jun-15	8-Jun-20	241	3,899.22	FIXED	12.0000				99.9884	
CTBIB.BD.08.05.2017.5	KE500000082	19-Jun-15	8-Jun-20	241	2,100.77	FIXED	12.5000				100.0000	
CTBIB.BD.08.05.2017.5	KE500000098	19-Jun-15	8-Jun-20	241	2,100.77	FIXED	12.5000				8.5000	
CONSOLIDATED BANK OF KENYA LTD. MEDIUM TERM NOTE PROGRAMME												
COB.BD.FXDSNB.2012/17Y	KE2000000362	30-Jul-12	22-Oct-19	11	1,480.80	FIXED	13.2500				100.0024	
COB.BD.FXDSNB.2012/17Y	KE2000000390	30-Jul-12	22-Oct-19	11	196.50	FIXED	13.8000					